



Date: October 14, 2011	New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs
Listing Date	October 16, 2011 (Trade Date 17 th)
Product Exchange	CME NP 11-59
Product Name / Clearing Code	(CNY) Standard USD/RMB Futures with USD Banking and (MNY) E-Micro USD/RMB Futures with USD banking
Description	FX Futures
Instrument Type	Futures
Sub-Type	
Trading Venue	CME Clearport & Globex
Trading Hours	Globex & CPC – Globex 5:00 p.m. to 4:00 p.m. next day ClearPort 5:00PM-4:15PM Everyday
Contract Size	Standard USD/RMB = 100,000 USD (~648,300RMB) and E-Micro USD/RMB = 10,000 USD (~64,830 RMB)
Series Listing Convention	CNY, 13 Consecutive months plus 8 March Quarterly Months MNY, 12 Consecutive months
Rollover Schedule	Monthly
Minimum Price Intervals	Minimum Trade Price 0.0010 RMB/USD Minimum Daily Settle Fluctuation .0010 RMB/USD Minimum Final Settle Fluctuation .0001
RMB-Denominated	Daily pays and collects calculated in RMB but translated into USD by reference to daily PBC fixing rate, and banked in USD*
Value Per Tick / Currency	USD/RMB Future (CNY) 100 RMB(~ USD 15.42) E-Micro USD/RMB Future (MNY) 10 RMB(~ USD 1.54)
Cabinet Value	N/A
Block Eligible / Minimum Block Quantity	CNY, Yes with Min block qty 50 MNY, not Block eligible
Allow Negative Price	No
Termination of Trading	At 9 AM Beijing time on the 1st Beijing Business day before third Wednesday of the contract month
Final Settlement Date	LTD
Clearing DPL	4
Settlement DPL	4
Position Accountability & Position Limits	<p>USD/RMB (CNY) futures & options converted to notional equivalents of 6,000 CME full-sized RMB/USD futures & options contracts (=6 billion RMB) for Position Accountability trigger level; and no more than 2,000 full-sized RMB/USD futures & options contracts (=2 billion RMB) for Position Limit in the spot month on or after the day one week prior to the termination of trading day.**</p> <p>Positions for the same account holder will be aggregated across standard-sized and E-micros futures and options with 10 E-micros equaling 1 standard-sized contract.</p> <p>**For example, if the appropriate RMB per USD rate is 6.4830 RMB per USD ("prior day's Regular Trading Hours settlement"), then one 100,000 USD standard futures contract would count as 648,300 RMB against the PA trigger level of 6 billion RMB. Similarly, one 10,000</p>



	USD E-micro futures contract would count as 64,830 RMB against the 2 billion RMB Spot Position Limit.			
Minimum Reportable Level	CNY, 25 MNY, 250			
Delivery	Financially Settled			
Price Conventions	Futures Trade Examples	Information Contacts		
Actual Price	6.5930, 6.5940	CMEGroup.com Inquiries	Customer Service	(800) 331-3332
CME Globex	65930, 65940	General Information	Products & Services	(312) 930-8213
CME ClearPort	6.5930, 6.5940		Clearing House	(312) 207-2525
FEC	6.5930, 6.5940	Globex Information	Globex Control Center	(312) 456-2391
Settlement Price File	065930,065940	Performance Bond Information	Risk Management Dept.	(312) 648-3888
SPAN File	0065930,0065940	Position Limits	Market Regulation	(312) 341-7970
FIXML Trade Register File	6.5930, 6.5940	Clearing Fees	Clearing Fee Hotline	(312) 648-5470
Final Settlement	6.5931			

* Note that this process implies the possibility that the cumulative USD denominated pays and collects may not sum to zero even where trade is "scratched." *I.e.*, a customer may buy (sell) and subsequently sell (buy) a contract at the same price quoted in terms of RMB per USD. However, contingent upon the path taken by exchange rates while the trade is open, these USD denominated cash flows, in total, may diverge somewhat from zero.